The principle objective of the Danish research program Indoor Environment and Children’s Health (IECH) was to explore associations between various exposures that children experience in their indoor environments (specifically their homes and daycare centers) and their well-being and health. The targeted health endpoints were allergy, asthma, and certain respiratory symptoms. The study was designed with two stages. In the first stage, a questionnaire survey was distributed to more than 17,000 families with children between the ages of 1 and 5. The questionnaire focused on the children’s health and the environments within the homes they inhabited and daycare facilities they attended. More than 11,000 questionnaires were returned. In the second stage, a subsample of 500 children was selected for more detailed studies, including an extensive set of measurements in their homes and daycare centers and a clinical examination; all clinical examinations were carried out by the same physician. In this study, the methods used for data collection within the IECH research program are presented and discussed. Furthermore, initial findings are presented regarding descriptors of the study population and selected characteristics of the children’s dwellings and daycare centers.